

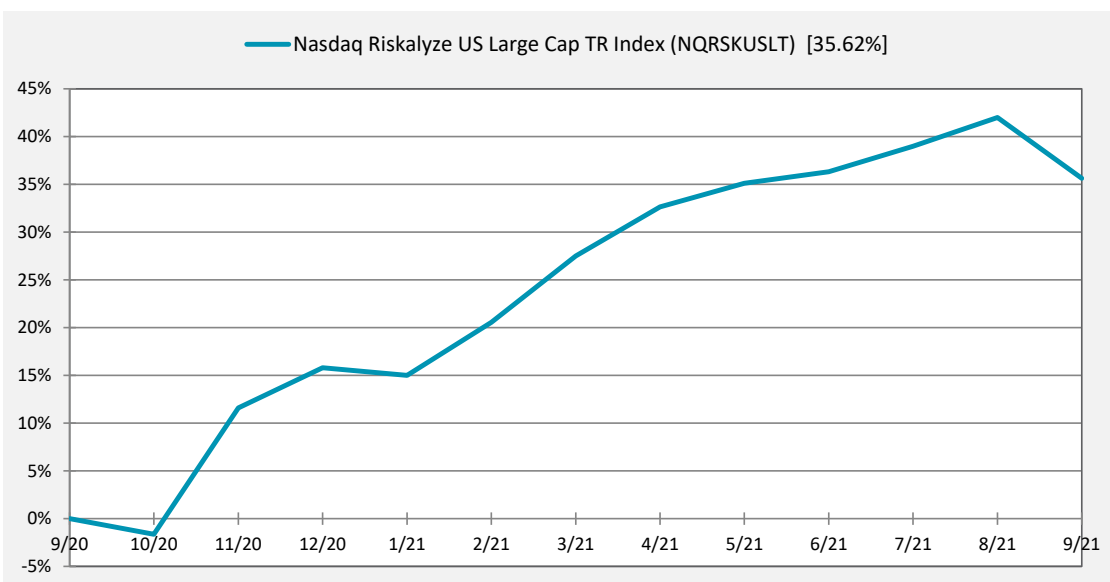


# Nasdaq Riskalyze US Large Cap TR Index

The Nasdaq Riskalyze US Large Cap Index seeks to create a diversified portfolio of dividend-paying securities. The Index selects securities from the Nasdaq US 500 Large Cap Index.

More information about the Index can be found at <https://indexes.nasdaqomx.com/Index/Overview/NQRSKUSL>

## 1-YEAR PERFORMANCE



## QUICK FACTS

**Securities:** 332  
**Currency:** USD  
**History:** 06/13/2017  
**YTD Return:** 17.14%

## INDEX TICKERS

**Price Return:** NQRSKUSL  
**Total Return:** NQRSKUSLT  
**Net Total Return:** NQRSKUSLNL

## TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
MPWR	MONOLITHIC POWER SYS	1.08%
ORCL	ORACLE CORPORATION	0.94%
INTU	INTUIT INC	0.92%
NTAP	NETAPP INC.	0.92%
CTSH	COGNIZANT TECH SOL	0.90%
APH	AMPHENOL CP	0.89%
CDW	CDW CORPORATION	0.87%
MSFT	MICROSOFT CORP	0.87%
NVDA	NVIDIA CORPORATION	0.87%
MRVL	MARVELL TECH INC CMN	0.86%

## INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	28.09%	34
Telecommunications	3.52%	7
Health Care	13.13%	34
Financials	10.91%	52
Real Estate	2.60%	24
Consumer Discretionary	16.20%	33
Consumer Staples	5.06%	31
Industrials	13.28%	62
Basic Materials	1.16%	14
Energy	2.78%	16
Utilities	2.41%	24

All Information as of 09/30/2021.

## PERFORMANCE(TR Version)

### ANNUAL

1 Year	35.62%
2 Year	6.10%
3 Year	3.72%
4 Year	14.20%
5 Year	17.79%
6 Year	17.79%
7 Year	-0.40%
8 Year	18.84%
9 Year	24.35%
10 Year	26.43%

### CUMULATIVE

1 Year	35.62%
2 Year	43.89%
3 Year	49.24%
4 Year	70.44%
5 Year	100.75%
6 Year	136.47%
7 Year	135.52%
8 Year	179.88%
9 Year	248.03%
10 Year	340.01%

### CUMULATIVE ANNUALIZED

1 Year	35.62%
2 Year	19.95%
3 Year	14.28%
4 Year	14.26%
5 Year	14.96%
6 Year	15.42%
7 Year	13.02%
8 Year	13.73%
9 Year	14.86%
10 Year	15.97%

## ANNUALIZED VOLATILITY(TR Version)

### ANNUAL

1 Year	14.38%
2 Year	35.63%
3 Year	16.25%
4 Year	11.86%
5 Year	7.82%
6 Year	14.76%
7 Year	14.95%
8 Year	10.05%
9 Year	11.92%
10 Year	18.46%

### CUMULATIVE

1 Year	14.38%
2 Year	27.17%
3 Year	24.09%
4 Year	21.69%
5 Year	19.67%
6 Year	18.92%
7 Year	18.39%
8 Year	17.55%
9 Year	17.01%
10 Year	17.15%

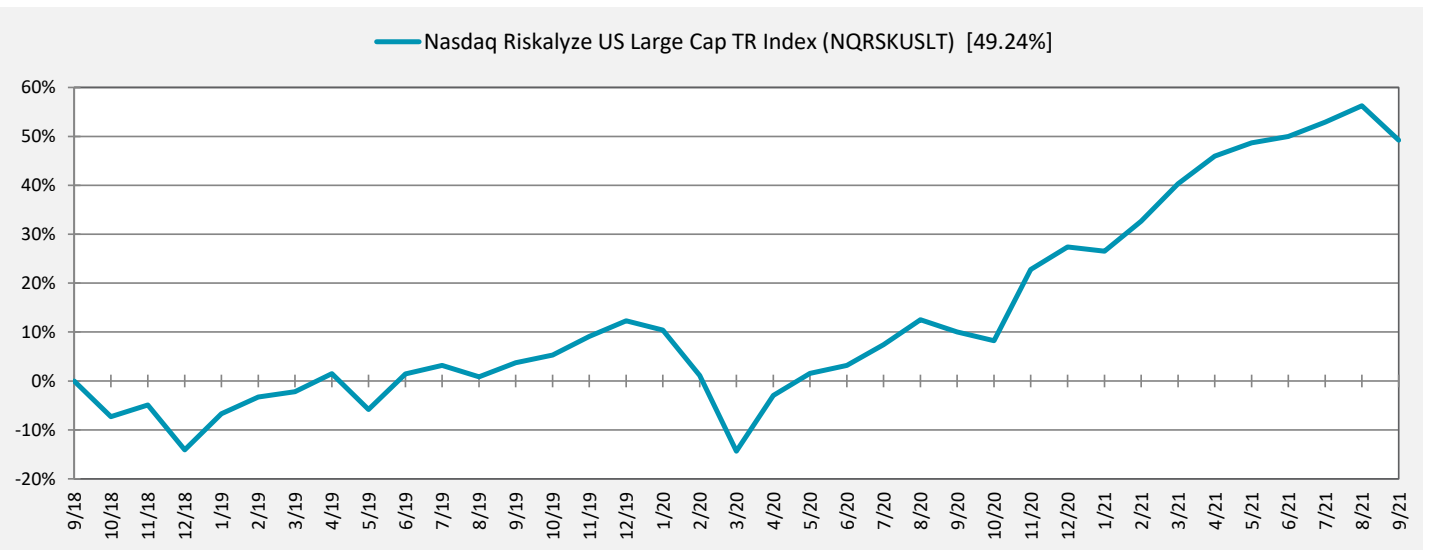
## PERFORMANCE(TR Version)

### CALENDER YEAR

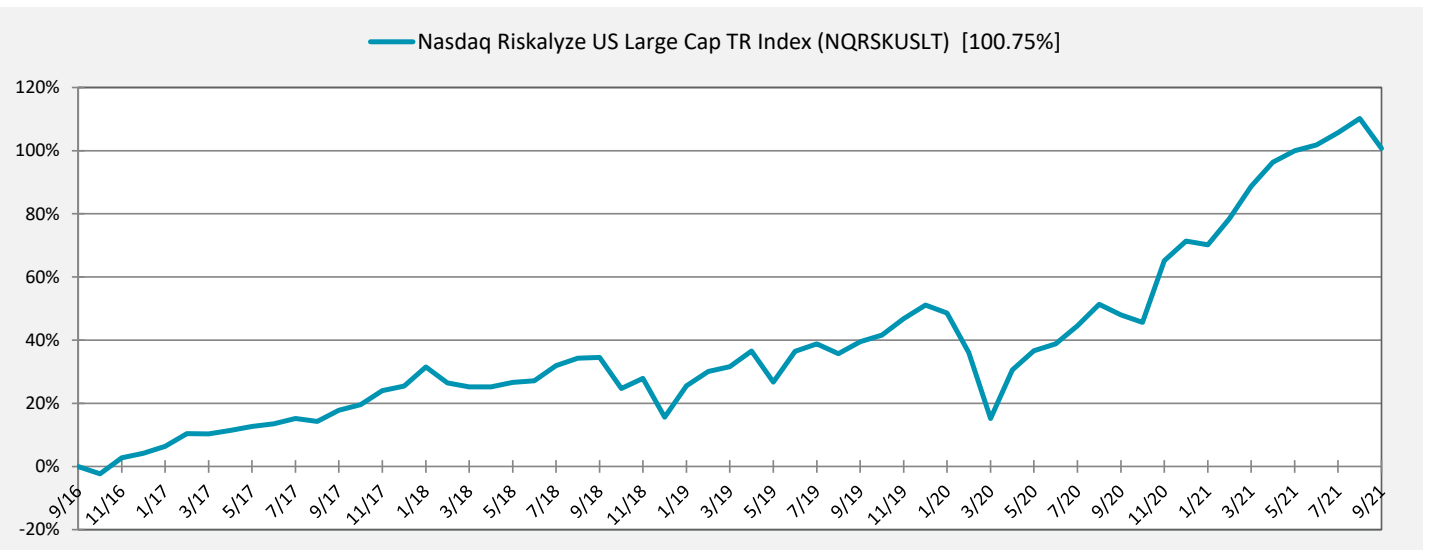
2021	17.14%
2020	13.45%
2019	30.67%
2018	-7.83%
2017	20.45%
2016	16.40%
2015	-1.43%
2014	15.32%
2013	33.86%
2012	14.99%

All Information as of 09/30/2021.

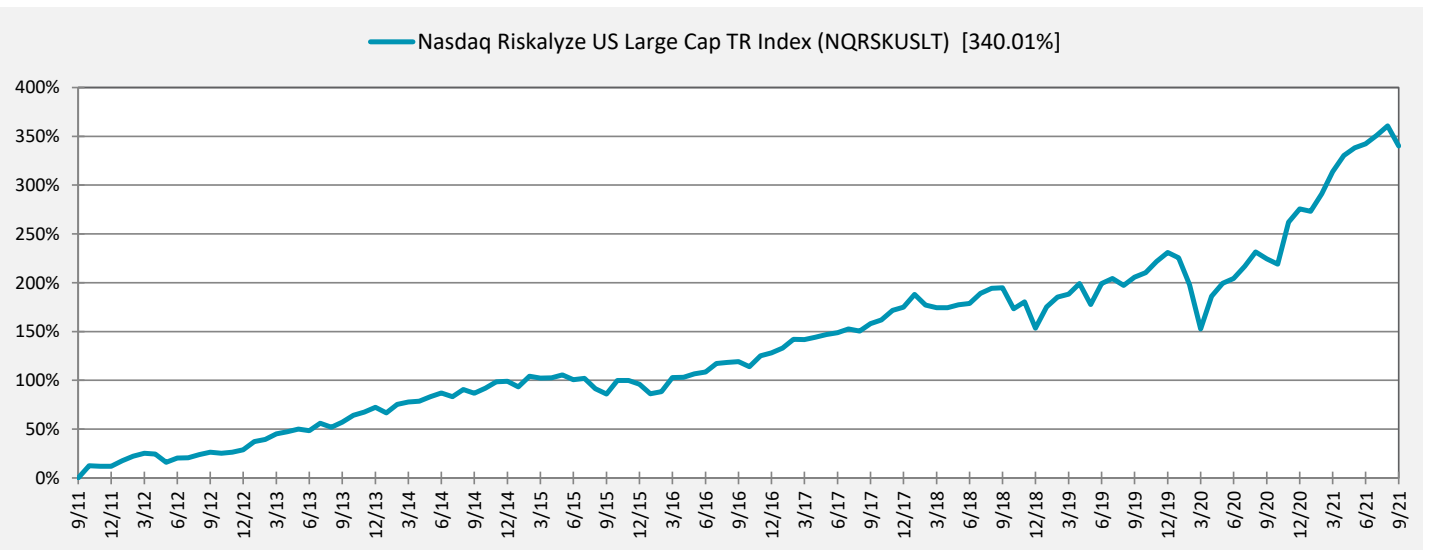
### 3-YEAR PERFORMANCE



### 5-YEAR PERFORMANCE



### 10-YEAR PERFORMANCE



All Information as of 09/30/2021.

## MONTHLY PERFORMANCE(TR Version)

Sep 2021	-4.49%	May 2018	1.14%	Jan 2015	-2.77%
Aug 2021	2.17%	Apr 2018	-0.05%	Dec 2014	0.21%
Jul 2021	1.95%	Mar 2018	-0.98%	Nov 2014	3.34%
Jun 2021	0.90%	Feb 2018	-3.79%	Oct 2014	2.82%
May 2021	1.87%	Jan 2018	4.81%	Sep 2014	-1.98%
Apr 2021	4.02%	Dec 2017	1.17%	Aug 2014	4.04%
Mar 2021	5.77%	Nov 2017	3.73%	Jul 2014	-2.08%
Feb 2021	4.82%	Oct 2017	1.48%	Jun 2014	2.15%
Jan 2021	-0.68%	Sep 2017	3.11%	May 2014	2.57%
Dec 2020	3.76%	Aug 2017	-0.85%	Apr 2014	0.38%
Nov 2020	13.44%	Jul 2017	1.47%	Mar 2014	1.42%
Oct 2020	-1.64%	Jun 2017	0.78%	Feb 2014	5.19%
Sep 2020	-2.19%	May 2017	1.14%	Jan 2014	-3.34%
Aug 2020	4.70%	Apr 2017	0.97%	Dec 2013	2.94%
Jul 2020	4.11%	Mar 2017	-0.05%	Nov 2013	2.06%
Jun 2020	1.63%	Feb 2017	3.76%	Oct 2013	4.43%
May 2020	4.62%	Jan 2017	2.14%	Sep 2013	3.53%
Apr 2020	13.31%	Dec 2016	1.36%	Aug 2013	-2.75%
Mar 2020	-15.28%	Nov 2016	5.19%	Jul 2013	5.15%
Feb 2020	-8.44%	Oct 2016	-2.33%	Jun 2013	-1.11%
Jan 2020	-1.68%	Sep 2016	0.32%	May 2013	1.92%
Dec 2019	2.93%	Aug 2016	0.53%	Apr 2013	1.52%
Nov 2019	3.64%	Jul 2016	4.27%	Mar 2013	4.14%
Oct 2019	1.51%	Jun 2016	0.81%	Feb 2013	1.50%
Sep 2019	2.82%	May 2016	1.84%	Jan 2013	6.54%
Aug 2019	-2.26%	Apr 2016	0.12%	Dec 2012	2.04%
Jul 2019	1.72%	Mar 2016	7.69%	Nov 2012	0.74%
Jun 2019	7.74%	Feb 2016	1.10%	Oct 2012	-0.84%
May 2019	-7.23%	Jan 2016	-5.01%	Sep 2012	1.96%
Apr 2019	3.76%	Dec 2015	-1.94%	Aug 2012	2.65%
Mar 2019	1.13%	Nov 2015	0.10%	Jul 2012	0.40%
Feb 2019	3.66%	Oct 2015	7.36%	Jun 2012	3.75%
Jan 2019	8.56%	Sep 2015	-2.74%	May 2012	-6.80%
Dec 2018	-9.62%	Aug 2015	-5.36%	Apr 2012	-0.60%
Nov 2018	2.59%	Jul 2015	0.78%	Mar 2012	2.37%
Oct 2018	-7.31%	Jun 2015	-2.42%	Feb 2012	3.91%
Sep 2018	0.19%	May 2015	1.48%	Jan 2012	5.00%
Aug 2018	1.78%	Apr 2015	0.08%	Dec 2011	0.05%
Jul 2018	3.75%	Mar 2015	-0.93%	Nov 2011	-0.47%
Jun 2018	0.44%	Feb 2015	5.64%	Oct 2011	12.53%

## QUARTERLY PERFORMANCE(TR Version)

Q3 2021	-0.51%
Q2 2021	6.91%
Q1 2021	10.12%
Q4 2020	15.78%
Q3 2020	6.62%
Q2 2020	20.49%
Q1 2020	-23.73%
Q4 2019	8.28%
Q3 2019	2.22%
Q2 2019	3.72%
Q1 2019	13.82%
Q4 2018	-14.05%
Q3 2018	5.79%
Q2 2018	1.54%
Q1 2018	-0.16%
Q4 2017	6.50%
Q3 2017	3.74%
Q2 2017	2.92%
Q1 2017	5.93%
Q4 2016	4.14%
Q3 2016	5.16%
Q2 2016	2.79%
Q1 2016	3.42%
Q4 2015	5.38%
Q3 2015	-7.24%
Q2 2015	-0.90%
Q1 2015	1.76%
Q4 2014	6.48%
Q3 2014	-0.14%
Q2 2014	5.18%
Q1 2014	3.12%
Q4 2013	9.72%
Q3 2013	5.87%
Q2 2013	2.32%
Q1 2013	12.63%
Q4 2012	1.93%
Q3 2012	5.09%
Q2 2012	-3.89%
Q1 2012	11.70%
Q4 2011	12.06%

All Information as of 09/30/2021.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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